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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	2025 On 02-May-24			Bond Future	179.3392	179.3241	179.3392	179.3241	9,015
22/02/2024	2025 On 01-August-24			Bond Future	181.4857	181.4700	181.4857	181.4700	0
22/02/2024	2025 On 07-November-24			Bond Future	185.7694	185.7528	185.7694	185.7528	75
22/02/2024	2029 On 02-May-24			Bond Future	129.4348	129.3923	129.4348	129.3923	7,165
22/02/2024	2029 On 01-August-24			Bond Future	132.3066	132.2630	132.3066	132.2630	728
22/02/2024	2029 On 07-November-24			Bond Future	134.0315	133.9863	134.0315	133.9863	66
22/02/2024	2029 On 06-February-25			Bond Future	136.9338	136.8872	136.9338	136.8872	0
22/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4533.7900	4487.2300	4.5338	4.4872	0
22/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
22/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2030 On 02-May-24			Bond Future	10.0425	10.0589	93.3656	93.2991	133,605
22/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	412.6600	400.6600	0.4127	0.4007	1,000
22/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1976.2500	2030.7600	1.9763	2.0308	0
22/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	621.4000	604.4300	0.6214	0.6044	0
22/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1567.8700	1617.4100	1.5679	1.6174	0
22/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	637.2900	619.9700	0.6373	0.6200	0
22/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1542.8000	1591.9900	1.5428	1.5920	0
22/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	653.6000	635.9100	0.6536	0.6359	0
22/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1518.1700	1566.9900	1.5182	1.5670	0
22/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1327.2900	1296.8800	1.3273	1.2969	1,000
22/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	853.5000	889.6000	0.8535	0.8896	0
22/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2638.0700	2591.4200	2.6381	2.5914	500
22/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	338.7600	358.6200	0.3388	0.3586	0
22/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3297.6600	3245.6600	3.2977	3.2457	1,080
22/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	218.9100	233.4200	0.2189	0.2334	0
22/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4342.4800	4284.6000	4.3425	4.2846	500
22/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	110.4700	119.1000	0.1105	0.1191	0
22/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7299.7600	7234.4900	7.2998	7.2345	0
22/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	10.2100	11.4500	0.0102	0.0115	1,000
22/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8876.6300	8810.4000	8.8766	8.8104	0
22/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	1.8400	2.1200	0.0018	0.0021	1,080
22/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11559.7000	11493.2000	11.5597	11.4932	0
22/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	500
22/02/2024	2030 On 01-August-24			Bond Future	10.1100	10.1274	91.4089	91.3409	0
22/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2165.4600	2129.2500	2.1655	2.1293	0
22/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1157.2800	1189.0900	1.1573	1.1891	0
22/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2190.1000	2153.6400	2.1901	2.1536	0
22/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1143.4300	1174.9900	1.1434	1.1750	0
22/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2214.6400	2177.9200	2.2146	2.1779	0
22/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1129.4900	1160.7900	1.1295	1.1608	0
22/02/2024	2030 On 07-November-24			Bond Future	10.1896	10.2082	93.5422	93.4723	1,652
22/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3320.2700	3278.2900	3.3203	3.2783	0
22/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1281.9500	1309.8900	1.2820	1.3099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3345.5800	3303.4200	3.3456	3.3034	0
22/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1270.7500	1298.5100	1.2708	1.2985	0
22/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3370.9500	3328.6200	3.3710	3.3286	0
22/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1259.6400	1287.2300	1.2596	1.2872	0
22/02/2024	2030 On 06-February-25			Bond Future	10.2800	10.2999	91.5351	91.4633	0
22/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3156.4700	3116.3400	3.1565	3.1163	0
22/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1727.4600	1759.0900	1.7275	1.7591	0
22/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
22/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2541.7600	2544.6800	2.5418	2.5447	0
22/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2541.7600	2544.6800	2.5418	2.5447	0
22/02/2024	2032 On 02-May-24			Bond Future	10.8892	10.8903	87.0687	87.0637	127,429
22/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	246.8100	251.0400	0.2468	0.2510	8,500
22/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3095.4300	3104.6300	3.0954	3.1046	0
22/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	302.5600	307.2000	0.3026	0.3072	1,000
22/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2855.6100	2865.2200	2.8556	2.8652	0
22/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	525.5600	531.2500	0.5256	0.5313	0
22/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2199.4600	2210.1200	2.1995	2.2101	0
22/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	540.8500	546.5900	0.5409	0.5466	0
22/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2166.2300	2176.9400	2.1662	2.1769	0
22/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	556.5500	562.3400	0.5566	0.5623	0
22/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2133.4600	2144.2200	2.1335	2.1442	0
22/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	572.5500	578.3900	0.5726	0.5784	500
22/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2101.0100	2111.8200	2.1010	2.1118	0
22/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	605.2800	611.2000	0.6053	0.6112	500
22/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2036.9600	2047.8500	2.0370	2.0479	0
22/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	710.7300	716.8700	0.7107	0.7169	1,550
22/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1852.8900	1864.0000	1.8529	1.8640	0
22/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1165.4900	1171.8300	1.1655	1.1718	1,000
22/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1304.0100	1315.3200	1.3040	1.3153	0
22/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1804.7700	1810.3900	1.8048	1.8104	500
22/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	861.1000	871.6900	0.8611	0.8717	0
22/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2187.4400	2192.3800	2.1874	2.1924	0
22/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	686.1300	696.0400	0.6861	0.6960	500
22/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2423.7600	2428.2500	2.4238	2.4283	0

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22/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	599.3400	608.8000	0.5993	0.6088	17,000
22/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2668.9400	2672.9400	2.6689	2.6729	1,550
22/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	523.0100	531.9800	0.5230	0.5320	0
22/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4425.1400	4425.7700	4.4251	4.4258	0
22/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	205.5300	211.1300	0.2055	0.2111	500
22/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8893.4400	8889.5800	8.8934	8.8896	0
22/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	19.9200	21.0300	0.0199	0.0210	1,000
22/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10021.8900	10017.5200	10.0219	10.0175	0
22/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	9.0800	9.6800	0.0091	0.0097	500
22/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10698.9000	10694.3000	10.6989	10.6943	0
22/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	5.1500	5.5200	0.0052	0.0055	1,550
22/02/2024	2032 On 01-August-24			Bond Future	10.9788	10.9799	88.9795	88.9743	0
22/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2394.0200	2397.3200	2.3940	2.3973	0
22/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1698.9100	1707.3800	1.6989	1.7074	0
22/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2421.2400	2424.5300	2.4212	2.4245	0
22/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1680.4200	1688.8800	1.6804	1.6889	0
22/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2448.3800	2451.6400	2.4484	2.4516	0
22/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1661.8800	1670.3100	1.6619	1.6703	0
22/02/2024	2032 On 07-November-24			Bond Future	11.0901	11.0914	86.8894	86.8838	1,525
22/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3545.8800	3547.3300	3.5459	3.5473	0
22/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1860.6500	1867.6800	1.8607	1.8677	0
22/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3574.1400	3575.5600	3.5741	3.5756	0
22/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1845.1200	1852.1200	1.8451	1.8521	0
22/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3602.1900	3603.6000	3.6022	3.6036	0
22/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1829.4200	1836.4100	1.8294	1.8364	0
22/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4039.7800	4040.9000	4.0398	4.0409	1,615
22/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1614.1400	1620.8400	1.6141	1.6208	0
22/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9832.4700	9830.0300	9.8325	9.8300	0
22/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	368.5000	371.6400	0.3685	0.3716	1,615
22/02/2024	2032 On 06-February-25			Bond Future	11.2080	11.2093	88.7490	88.7430	0
22/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3934.4400	3934.2300	3.9344	3.9342	0
22/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1733.2700	1739.0500	1.7333	1.7391	0
22/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
22/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3144.0000	3147.6100	3.1440	3.1476	0

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22/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3144.0000	3147.6100	3.1440	3.1476	0
22/02/2024	2033 On 02-May-24			Bond Future	121.7262	122.3293	121.7262	122.3293	2,042
22/02/2024	2033 On 01-August-24			Bond Future	124.4271	125.0434	124.4271	125.0434	5,737
22/02/2024	2033 On 07-November-24			Bond Future	125.8693	126.4996	125.8693	126.4996	0
22/02/2024	2033 On 06-February-25			Bond Future	128.5950	129.2387	128.5950	129.2387	0
22/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3655.0400	4298.6500	3.6550	4.2987	0
22/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
22/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2037 On 02-May-24			Bond Future	12.0935	12.0124	79.1818	79.6145	83,373
22/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	321.4600	408.7100	0.3215	0.4087	0
22/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3965.9700	3620.5600	3.9660	3.6206	0
22/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	331.7600	421.0000	0.3318	0.4210	0
22/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3919.5200	3576.1000	3.9195	3.5761	0
22/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	342.3100	433.5500	0.3423	0.4336	0
22/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3873.3700	3531.9500	3.8734	3.5320	0
22/02/2024	2037 On 01-August-24			Bond Future	12.2112	12.1268	76.6634	77.1055	73,191
22/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2130.5300	2354.1700	2.1305	2.3542	0
22/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2766.5600	2548.1100	2.7666	2.5481	0
22/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2156.8300	2382.0200	2.1568	2.3820	0
22/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2740.0900	2523.1900	2.7401	2.5232	0
22/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2183.4900	2410.2200	2.1835	2.4102	1,383
22/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2714.0300	2498.6700	2.7140	2.4987	0
22/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5702.8500	6056.3300	5.7029	6.0563	0
22/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	929.3200	840.7100	0.9293	0.8407	1,383
22/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8224.0500	8619.2200	8.2241	8.6192	0
22/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	459.0800	412.1600	0.4591	0.4122	1,383
22/02/2024	2037 On 07-November-24			Bond Future	12.3412	12.2532	78.4521	78.9043	9,175
22/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3854.7700	4126.7700	3.8548	4.1268	0
22/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2695.9400	2515.7700	2.6959	2.5158	0
22/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3885.0200	4158.0800	3.8850	4.1581	0
22/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2676.1400	2497.0300	2.6761	2.4970	0

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22/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3915.3600	4189.4800	3.9154	4.1895	0
22/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2656.4700	2478.4200	2.6565	2.4784	0
22/02/2024	2037 On 06-February-25			Bond Future	12.4755	12.3840	75.8706	76.3322	0
22/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4451.4500	4730.8600	4.4515	4.7309	0
22/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3041.5400	2859.3800	3.0415	2.8594	0
22/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
22/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3912.2700	3916.7600	3.9123	3.9168	0
22/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3912.2700	3916.7600	3.9123	3.9168	0
22/02/2024	2038 On 02-May-24			Bond Future	133.0600	133.6806	133.0600	133.6806	5,122
22/02/2024	2038 On 01-August-24			Bond Future	133.9506	134.5848	133.9506	134.5848	0
22/02/2024	2038 On 07-November-24			Bond Future	137.1120	137.7607	137.1120	137.7607	0
22/02/2024	2038 On 06-February-25			Bond Future	137.9668	138.6289	137.9668	138.6289	0
22/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2736.8400	3398.8600	2.7368	3.3989	0
22/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
22/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2040 On 02-May-24			Bond Future	12.3916	12.2487	79.1229	79.9281	151,577
22/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	233.0500	359.5600	0.2331	0.3596	0
22/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4865.2300	4186.5300	4.8652	4.1865	0
22/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	241.2800	371.0200	0.2413	0.3710	0
22/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4812.2700	4136.8000	4.8123	4.1368	0
22/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	249.7300	382.7300	0.2497	0.3827	0
22/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4759.6100	4087.4000	4.7596	4.0874	0
22/02/2024	2040 On 01-August-24			Bond Future	12.5133	12.3648	76.3529	77.1757	3,312
22/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2097.9600	2498.1200	2.0980	2.4981	0
22/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3171.9600	2749.3000	3.1720	2.7493	0
22/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2124.7300	2527.7600	2.1247	2.5278	0
22/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3142.6000	2722.8100	3.1426	2.7228	0
22/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2151.8600	2557.7500	2.1519	2.5578	0
22/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3113.6700	2696.7400	3.1137	2.6967	0
22/02/2024	2040 On 07-November-24			Bond Future	12.6470	12.4924	78.1342	78.9760	8,677
22/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3925.5600	4427.7900	3.9256	4.4278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2894.9400	2555.4200	2.8949	2.5554	0
22/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3956.8000	4461.0200	3.9568	4.4610	0
22/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2873.3700	2535.8400	2.8734	2.5358	0
22/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3988.3800	4494.6000	3.9884	4.4946	0
22/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2852.2000	2516.6700	2.8522	2.5167	0
22/02/2024	2040 On 06-February-25			Bond Future	12.7843	12.6235	75.2950	76.1546	0
22/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4409.1600	4911.5500	4.4092	4.9116	0
22/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3539.5000	3182.3200	3.5395	3.1823	0
22/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
22/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4147.5100	4152.2700	4.1475	4.1523	0
22/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4147.5100	4152.2700	4.1475	4.1523	0
22/02/2024	2044 On 02-May-24			Bond Future	12.4839	12.3462	75.1306	75.9100	81,014
22/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	211.3400	323.2800	0.2113	0.3233	0
22/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5153.5900	4486.1900	5.1536	4.4862	0
22/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	218.9900	333.8900	0.2190	0.3339	0
22/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5098.7200	4434.2800	5.0987	4.4343	0
22/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	226.8500	344.7400	0.2269	0.3447	0
22/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5044.1400	4382.6900	5.0441	4.3827	0
22/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1793.8100	2238.5600	1.7938	2.2386	0
22/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1703.4500	1368.8600	1.7035	1.3689	4,200
22/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2620.3600	3154.4800	2.6204	3.1545	0
22/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1152.2400	907.0200	1.1522	0.9070	10,030
22/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3565.8100	4171.8100	3.5658	4.1718	0
22/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	763.2500	589.9100	0.7633	0.5899	10,030
22/02/2024	2044 On 01-August-24			Bond Future	12.6019	12.4589	72.3981	73.1946	31,914
22/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1738.7900	2088.6300	1.7388	2.0886	0
22/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3552.5800	3106.0000	3.5526	3.1060	0
22/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1763.4100	2116.1600	1.7634	2.1162	0
22/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3519.7300	3076.0600	3.5197	3.0761	0
22/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1788.2200	2143.8600	1.7882	2.1439	0
22/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3487.1300	3046.3500	3.4871	3.0464	0
22/02/2024	2044 On 07-November-24			Bond Future	12.7310	12.5822	74.0871	74.9019	0
22/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3917.9300	4399.6900	3.9179	4.3997	0
22/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3010.9700	2677.9700	3.0110	2.6780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3949.1900	4432.8700	3.9492	4.4329	0
22/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2989.1600	2658.0800	2.9892	2.6581	0
22/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3980.5300	4466.1400	3.9805	4.4661	0
22/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2967.5000	2638.3500	2.9675	2.6384	0
22/02/2024	2044 On 06-February-25			Bond Future	12.8632	12.7085	71.2866	72.1186	0
22/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4368.9000	4854.7800	4.3689	4.8548	0
22/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3541.4100	3195.3200	3.5414	3.1953	0
22/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
22/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4246.2600	4251.1300	4.2463	4.2511	0
22/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4246.2600	4251.1300	4.2463	4.2511	0
22/02/2024	2046 On 02-May-24			Bond Future	114.0003	114.5428	114.0003	114.5428	16,115
22/02/2024	2046 On 01-August-24			Bond Future	116.5295	117.0840	116.5295	117.0840	0
22/02/2024	2046 On 07-November-24			Bond Future	117.0826	117.6497	117.0826	117.6497	0
22/02/2024	2046 On 06-February-25			Bond Future	119.6172	120.1962	119.6172	120.1962	0
22/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5607.2000	6186.1900	5.6072	6.1862	0
22/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
22/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2050 On 02-May-24			Bond Future	115.4707	116.0745	115.4707	116.0745	14,107
22/02/2024	2050 On 01-August-24			Bond Future	115.7363	116.3534	115.7363	116.3534	0
22/02/2024	2050 On 07-November-24			Bond Future	118.4677	119.0991	118.4677	119.0991	0
22/02/2024	2050 On 06-February-25			Bond Future	118.6767	119.3210	118.6767	119.3210	0
22/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3076.6500	3720.9600	3.0767	3.7210	0
22/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
22/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	AL37 On 02-May-24			Index Future	956.3290	955.6950	956.3290	955.6950	0
22/02/2024	AL37 On 01-August-24			Index Future	977.3180	976.6690	977.3180	976.6690	0
22/02/2024	AL37 On 07-November-24			Index Future	1000.1490	999.4820	1000.1490	999.4820	0
22/02/2024	AL37 On 06-February-25			Index Future	1021.5950	1020.9110	1021.5950	1,020.9110	0
22/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
22/02/2024	AL7T On 02-May-24			Index Future	1108.3370	1109.6240	1108.3370	1,109.6240	0
22/02/2024	AL7T On 01-August-24			Index Future	1132.6610	1133.9760	1132.6610	1,133.9760	0
22/02/2024	AL7T On 07-November-24			Index Future	1159.1220	1160.4640	1159.1220	1,160.4640	0
22/02/2024	AL7T On 06-February-25			Index Future	1183.9770	1185.3440	1183.9770	1,185.3440	0
22/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
22/02/2024	ALBI On 02-May-24			Index Future	961.0510	964.9330	961.0510	964.9330	97
22/02/2024	ALBI On 01-August-24			Index Future	982.1430	986.1090	982.1430	986.1090	0
22/02/2024	ALBI On 07-November-24			Index Future	1005.0870	1009.1430	1005.0870	1,009.1430	0
22/02/2024	ALBI On 06-February-25			Index Future	1026.6400	1030.7790	1026.6400	1,030.7790	0
22/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
22/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	ES33 On 02-May-24			Bond Future	12.4813	12.4364	74.0038	74.2014	0
22/02/2024	ES33 On 01-August-24			Bond Future	12.6215	12.5747	75.6458	75.8476	0
22/02/2024	ES33 On 07-November-24			Bond Future	12.7929	12.7439	73.6278	73.8342	0
22/02/2024	ES33 On 06-February-25			Bond Future	12.9720	12.9207	75.2199	75.4305	0
22/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1488.2900	1698.8600	1.4883	1.6989	0
22/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
22/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	ES42 On 02-May-24			Bond Future	13.0287	12.8859	69.1101	69.8445	0
22/02/2024	ES42 On 01-August-24			Bond Future	13.1613	13.0129	70.6433	71.3940	0
22/02/2024	ES42 On 07-November-24			Bond Future	13.3187	13.1637	68.0414	68.8095	0
22/02/2024	ES42 On 06-February-25			Bond Future	13.4749	13.3136	69.5109	70.2953	0
22/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1117.3800	1901.7900	1.1174	1.9018	0
22/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
22/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 02-May-24			GOVI	947.0520	950.7180	947.0520	950.7180	724
22/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	39180.0000	2520.0000	3.9180	0.2520	0
22/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	39280.0000	2620.0000	3.9280	0.2620	0
22/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	39380.0000	2720.0000	3.9380	0.2720	0
22/02/2024	GOVI On 01-August-24			GOVI	967.8360	971.5830	967.8360	971.5830	0
22/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	244660.0000	282130.0000	24.4660	28.2130	0
22/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	244560.0000	282030.0000	24.4560	28.2030	0
22/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	244460.0000	281930.0000	24.4460	28.1930	0
22/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 07-November-24			GOVI	990.4460	994.2770	990.4460	994.2770	0
22/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	416660.0000	454970.0000	41.6660	45.4970	0
22/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	416560.0000	454870.0000	41.6560	45.4870	0
22/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	416460.0000	454770.0000	41.6460	45.4770	0
22/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 06-February-25			GOVI	1011.6850	1015.5940	1011.6850	1,015.5940	0
22/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	396850.0000	435940.0000	39.6850	43.5940	0
22/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
22/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/02/2024	IGOV On 02-May-24			Index Future	349.0310	350.5070	349.0310	350.5070	593
22/02/2024	IGOV On 01-August-24			Index Future	356.7760	358.2840	356.7760	358.2840	0
22/02/2024	IGOV On 07-November-24			Index Future	365.1990	366.7420	365.1990	366.7420	0
22/02/2024	IGOV On 06-February-25			Index Future	373.1100	374.6850	373.1100	374.6850	0
22/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
22/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
22/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3540	8.3600	91.6460	91.6400	0
22/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3600	8.3000	91.6400	91.7000	0
22/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3200	8.2800	91.6800	91.7200	0
22/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3100	8.2400	91.6900	91.7600	0
22/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2450	8.2100	91.7550	91.7900	0
22/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.0000	91.7650	92.0000	0
22/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0640	8.0400	91.9360	91.9600	0
22/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7550	7.7600	92.2450	92.2400	0
22/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6280	7.5400	92.3720	92.4600	0
22/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5230	7.4600	92.4770	92.5400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5780	7.4800	92.4220	92.5200	0
22/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6420	7.5200	92.3580	92.4800	0
22/02/2024	R035 On 02-May-24			Bond Future	11.6671	11.6219	84.7162	84.9572	158,977
22/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	506.5700	576.3600	0.5066	0.5764	0
22/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3102.7300	2931.5300	3.1027	2.9315	0
22/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	520.8300	591.9400	0.5208	0.5919	0
22/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3061.4200	2891.5400	3.0614	2.8915	0
22/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	535.2400	607.6800	0.5352	0.6077	0
22/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3020.3200	2851.7700	3.0203	2.8518	0
22/02/2024	R035 On 01-August-24			Bond Future	11.7692	11.7222	86.5755	86.8217	0
22/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2427.0600	2564.7100	2.4271	2.5647	0
22/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2318.6300	2210.0500	2.3186	2.2101	0
22/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2455.8700	2594.3800	2.4559	2.5944	0
22/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2295.2800	2187.5600	2.2953	2.1876	0
22/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2484.8400	2624.2100	2.4848	2.6242	0
22/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2272.1300	2165.2700	2.2721	2.1653	0
22/02/2024	R035 On 07-November-24			Bond Future	11.8975	11.8484	84.0814	84.3331	19,784
22/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3807.8100	3963.4500	3.8078	3.9635	0
22/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2429.9100	2333.8600	2.4299	2.3339	0
22/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3838.5200	3994.7800	3.8385	3.9948	0
22/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2410.6600	2315.2300	2.4107	2.3152	0
22/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3869.6100	4026.4800	3.8696	4.0265	0
22/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2391.8300	2297.0100	2.3918	2.2970	0
22/02/2024	R035 On 06-February-25			Bond Future	12.0323	11.9811	85.8815	86.1383	0
22/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4242.9100	4405.3700	4.2429	4.4054	0
22/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2382.4800	2288.1500	2.3825	2.2882	0
22/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
22/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3725.6900	3729.9700	3.7257	3.7300	0
22/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3725.6900	3729.9700	3.7257	3.7300	0
22/02/2024	R053 On 02-May-24			Bond Future	12.3479	12.2102	95.4762	96.5112	5,189
22/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5432.1200	6297.5400	5.4321	6.2975	0
22/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	667.3100	497.7200	0.6673	0.4977	0
22/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5487.4700	6355.6500	5.4875	6.3557	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	655.1400	488.3100	0.6551	0.4883	0
22/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5543.0600	6413.9300	5.5431	6.4139	0
22/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	643.3100	479.1700	0.6433	0.4792	0
22/02/2024	R053 On 01-August-24			Bond Future	12.4553	12.3123	97.5714	98.6291	0
22/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6407.6700	7194.7300	6.4077	7.1947	0
22/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1700.3800	1429.7600	1.7004	1.4298	0
22/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6456.9200	7246.3600	6.4569	7.2464	0
22/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1683.1700	1414.9300	1.6832	1.4149	0
22/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6506.2600	7298.0400	6.5063	7.2980	0
22/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1666.1500	1400.2500	1.6662	1.4003	0
22/02/2024	R053 On 07-November-24			Bond Future	12.5816	12.4325	93.9767	95.0587	0
22/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5129.4000	5782.2700	5.1294	5.7823	0
22/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3654.9700	3225.8300	3.6550	3.2258	0
22/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5171.0800	5826.5800	5.1711	5.8266	0
22/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3627.0000	3200.4900	3.6270	3.2005	0
22/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5212.8800	5871.0000	5.2129	5.8710	0
22/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3599.2400	3175.3500	3.5992	3.1754	0
22/02/2024	R053 On 06-February-25			Bond Future	12.7083	12.5532	95.9868	97.0916	0
22/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5998.6100	6660.6000	5.9986	6.6606	0
22/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4392.1500	3949.2700	4.3922	3.9493	0
22/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
22/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5462.6000	5468.8600	5.4626	5.4689	0
22/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5462.6000	5468.8600	5.4626	5.4689	0
22/02/2024	R186 On 02-May-24			Bond Future	8.7999	8.7729	107.8441	107.9078	94,597
22/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	15.6700	18.8700	0.0157	0.0189	0
22/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1946.8800	1886.3300	1.9469	1.8863	0
22/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	16.7200	20.1000	0.0167	0.0201	0
22/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1923.8100	1863.4400	1.9238	1.8634	0
22/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	17.8300	21.3800	0.0178	0.0214	0
22/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1900.8000	1840.6000	1.9008	1.8406	0
22/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2223.1200	2283.4100	2.2231	2.2834	2,030
22/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	60.4000	56.9400	0.0604	0.0569	0
22/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3696.3700	3759.5800	3.6964	3.7596	0
22/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	11.0500	10.5100	0.0111	0.0105	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R186 On 01-August-24			Bond Future	8.7853	8.7551	104.9026	104.9676	0
22/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	672.2500	704.8700	0.6723	0.7049	0
22/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	899.1800	866.7300	0.8992	0.8667	0
22/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	683.9500	716.8600	0.6840	0.7169	0
22/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	889.3000	857.1400	0.8893	0.8571	0
22/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	695.4700	728.6800	0.6955	0.7287	0
22/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	879.2400	847.3800	0.8792	0.8474	0
22/02/2024	R186 On 07-November-24			Bond Future	8.7824	8.7481	107.3511	107.4174	44,477
22/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1381.7600	1424.2500	1.3818	1.4243	0
22/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	714.6200	690.8700	0.7146	0.6909	0
22/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1394.9700	1437.6300	1.3950	1.4376	0
22/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	708.7200	685.1400	0.7087	0.6851	0
22/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1408.2200	1451.0600	1.4082	1.4511	0
22/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	702.8700	679.4700	0.7029	0.6795	0
22/02/2024	R186 On 06-February-25			Bond Future	8.7990	8.7598	104.3339	104.4012	0
22/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1271.6300	1311.4000	1.2716	1.3114	0
22/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	876.8200	849.3200	0.8768	0.8493	0
22/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
22/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	961.1900	962.3000	0.9612	0.9623	0
22/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	976.3900	977.5000	0.9764	0.9775	0
22/02/2024	R202 On 02-May-24			Bond Future	260.6484	262.5686	260.6484	262.5686	4,848
22/02/2024	R202 On 01-August-24			Bond Future	261.3543	263.3165	261.3543	263.3165	0
22/02/2024	R202 On 07-November-24			Bond Future	267.5227	269.5306	267.5227	269.5306	6
22/02/2024	R202 On 06-February-25			Bond Future	268.1040	270.1540	268.1040	270.1540	0
22/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1314.0000	3364.0400	1.3140	3.3640	0
22/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
22/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R209 On 02-May-24			Bond Future	11.8010	11.7559	65.6000	65.8123	13,177
22/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	271.7400	315.6300	0.2717	0.3156	0
22/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3328.0000	3159.5800	3.3280	3.1596	0
22/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	280.6300	325.5600	0.2806	0.3256	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3286.9300	3119.5500	3.2869	3.1196	0
22/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	289.6600	335.6200	0.2897	0.3356	0
22/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3246.0600	3079.7100	3.2461	3.0797	0
22/02/2024	R209 On 01-August-24			Bond Future	11.8994	11.8526	67.0396	67.2565	1,690
22/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1772.8000	1883.3000	1.7728	1.8833	0
22/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2328.3500	2221.9300	2.3284	2.2219	0
22/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1796.0200	1907.3300	1.7960	1.9073	0
22/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2304.8000	2199.1900	2.3048	2.1992	0
22/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1819.4000	1931.5200	1.8194	1.9315	0
22/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2281.4500	2176.6500	2.2815	2.1767	0
22/02/2024	R209 On 07-November-24			Bond Future	12.0167	11.9681	65.4476	65.6693	5,237
22/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3193.4900	3326.8000	3.1935	3.3268	0
22/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2322.5700	2234.1000	2.3226	2.2341	0
22/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3219.9900	3353.8600	3.2200	3.3539	0
22/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2304.4400	2216.5300	2.3044	2.2165	0
22/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3246.5700	3381.0000	3.2466	3.3810	0
22/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2286.4400	2199.0900	2.2864	2.1991	0
22/02/2024	R209 On 06-February-25			Bond Future	12.1361	12.0856	66.8483	67.0745	0
22/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3734.0200	3873.6200	3.7340	3.8736	0
22/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2393.7000	2307.0500	2.3937	2.3071	0
22/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
22/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3370.0400	3373.9100	3.3700	3.3739	0
22/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3370.0400	3373.9100	3.3700	3.3739	0
22/02/2024	R210 On 02-May-24			Bond Future	234.0808	234.2052	234.0808	234.2052	198
22/02/2024	R210 On 01-August-24			Bond Future	239.2745	239.4014	239.2745	239.4014	300
22/02/2024	R210 On 07-November-24			Bond Future	241.5915	241.7205	241.5915	241.7205	60
22/02/2024	R210 On 06-February-25			Bond Future	246.8223	246.9532	246.8223	246.9532	0
22/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7212.3200	7343.1900	7.2123	7.3432	0
22/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
22/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/02/2024	R213 On 02-May-24			Bond Future	10.5471	10.5377	84.3489	84.3889	26,826



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	609.0600	630.0100	0.6091	0.6300	0
22/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1754.1600	1735.1400	1.7542	1.7351	0
22/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	625.1500	646.4000	0.6252	0.6464	0
22/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1727.0200	1708.3000	1.7270	1.7083	0
22/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	641.6300	663.1800	0.6416	0.6632	0
22/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1700.2900	1681.8700	1.7003	1.6819	0
22/02/2024	R213 On 01-August-24			Bond Future	10.6214	10.6115	86.2001	86.2409	0
22/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2288.4200	2318.1800	2.2884	2.3182	0
22/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1307.9600	1296.9400	1.3080	1.2969	0
22/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2313.8300	2343.7300	2.3138	2.3437	0
22/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1292.6000	1281.7200	1.2926	1.2817	0
22/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2339.3700	2369.4000	2.3394	2.3694	0
22/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1277.4000	1266.6500	1.2774	1.2667	0
22/02/2024	R213 On 07-November-24			Bond Future	10.7233	10.7130	84.6515	84.6929	16,004
22/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3433.2800	3464.1700	3.4333	3.4642	0
22/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1509.0000	1498.4800	1.5090	1.4985	0
22/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3459.6700	3490.6600	3.4597	3.4907	0
22/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1496.4300	1486.0100	1.4964	1.4860	0
22/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3485.8700	3516.9500	3.4859	3.5170	0
22/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1483.7000	1473.3700	1.4837	1.4734	0
22/02/2024	R213 On 06-February-25			Bond Future	10.8360	10.8252	86.4644	86.5064	0
22/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3564.1100	3594.3500	3.5641	3.5944	0
22/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1596.3300	1584.5200	1.5963	1.5845	0
22/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
22/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2881.2700	2884.5800	2.8813	2.8846	0
22/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2881.2700	2884.5800	2.8813	2.8846	0
22/02/2024	R214 On 02-May-24			Bond Future	12.2192	12.0767	60.7559	61.4421	21,519
22/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	190.4300	298.7900	0.1904	0.2988	0
22/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3990.9000	3413.1200	3.9909	3.4131	0
22/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	197.2500	308.4300	0.1973	0.3084	0
22/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3945.2800	3370.3200	3.9453	3.3703	0
22/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	204.2600	318.3000	0.2043	0.3183	0
22/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3899.9100	3327.8100	3.8999	3.3278	0
22/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1138.3500	1488.1500	1.1384	1.4882	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1614.8700	1278.5300	1.6149	1.2785	0
22/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1184.5300	1542.0500	1.1845	1.5421	5,110
22/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1564.5400	1235.9200	1.5645	1.2359	0
22/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3420.6100	3992.1400	3.4206	3.9921	0
22/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	436.6800	322.0700	0.4367	0.3221	15,110
22/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5859.9300	6510.0300	5.8599	6.5100	0
22/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	123.5600	87.5200	0.1236	0.0875	15,110
22/02/2024	R214 On 01-August-24			Bond Future	12.3173	12.1699	62.0894	62.7905	0
22/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1703.9800	2050.9900	1.7040	2.0510	0
22/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2452.4500	2098.3200	2.4525	2.0983	0
22/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1726.9800	2076.6100	1.7270	2.0766	0
22/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2427.4500	2075.9400	2.4275	2.0759	0
22/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1749.9600	2102.2100	1.7500	2.1022	0
22/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2402.4900	2053.6000	2.4025	2.0536	0
22/02/2024	R214 On 07-November-24			Bond Future	12.4369	12.2837	60.2319	60.9492	0
22/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3160.1300	3585.6700	3.1601	3.5857	0
22/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2410.3600	2118.5500	2.4104	2.1186	0
22/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3186.6200	3613.9600	3.1866	3.6140	0
22/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2391.3800	2101.3700	2.3914	2.1014	0
22/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3213.4000	3642.5400	3.2134	3.6425	0
22/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2372.7300	2084.5200	2.3727	2.0845	0
22/02/2024	R214 On 06-February-25			Bond Future	12.5597	12.4009	61.5213	62.2539	0
22/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3553.9300	3981.4700	3.5539	3.9815	0
22/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2873.2100	2568.2400	2.8732	2.5682	0
22/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
22/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3460.9600	3464.9300	3.4610	3.4649	0
22/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3460.9600	3464.9300	3.4610	3.4649	0
22/02/2024	R248 On 02-May-24			Bond Future	12.4040	12.2562	73.8198	74.6775	245,556
22/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	89.9800	156.6000	0.0900	0.1566	0
22/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6286.5100	5495.5100	6.2865	5.4955	0
22/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	112.9600	192.7200	0.1130	0.1927	0
22/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5913.5100	5135.6500	5.9135	5.1357	0
22/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	117.2000	199.3100	0.1172	0.1993	0
22/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5852.0900	5076.5800	5.8521	5.0766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	121.6100	206.1300	0.1216	0.2061	0
22/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5790.9400	5017.8400	5.7909	5.0178	0
22/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1647.0400	2130.1800	1.6470	2.1302	0
22/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1670.1900	1295.7100	1.6702	1.2957	0
22/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4557.9100	5294.4100	4.5579	5.2944	0
22/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	437.5900	316.4700	0.4376	0.3165	0
22/02/2024	R248 On 01-August-24			Bond Future	12.5089	12.3556	75.4400	76.3164	13,000
22/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1990.8100	2410.0800	1.9908	2.4101	0
22/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3189.5900	2732.4800	3.1896	2.7325	0
22/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2017.8800	2440.3900	2.0179	2.4404	0
22/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3158.4800	2704.6100	3.1585	2.7046	0
22/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2044.9300	2470.6600	2.0449	2.4707	0
22/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3127.4300	2676.7800	3.1274	2.6768	0
22/02/2024	R248 On 07-November-24			Bond Future	12.6360	12.4764	72.7494	73.6460	0
22/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3748.2100	4275.8100	3.7482	4.2758	0
22/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2956.2200	2587.2100	2.9562	2.5872	0
22/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3779.9100	4309.7700	3.7799	4.3098	0
22/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2933.4900	2566.7400	2.9335	2.5667	0
22/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3811.4700	4343.5700	3.8115	4.3436	0
22/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2910.7000	2546.1900	2.9107	2.5462	0
22/02/2024	R248 On 06-February-25			Bond Future	12.7666	12.6006	74.3065	75.2221	0
22/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3758.1400	4251.0100	3.7581	4.2510	0
22/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4067.9800	3645.2800	4.0680	3.6453	0
22/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
22/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4196.1800	4201.0000	4.1962	4.2010	0
22/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4196.1800	4201.0000	4.1962	4.2010	0
22/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0